

# Jim Gatheral

## List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/2487135/publications.pdf>

Version: 2024-02-01

18  
papers

1,318  
citations

840776

11  
h-index

996975

15  
g-index

18  
all docs

18  
docs citations

18  
times ranked

452  
citing authors

#	ARTICLE	IF	CITATIONS
1	A rough SABR formula. <i>Frontiers of Mathematical Finance</i> , 2022, 1, 81.	0.7	7
2	Forests, cumulants, martingales. <i>Annals of Probability</i> , 2022, 50, .	1.8	1
3	Exponentiation of conditional expectations under stochastic volatility. <i>Quantitative Finance</i> , 2020, 20, 13-27.	1.7	19
4	The Zumbach effect under rough Heston. <i>Quantitative Finance</i> , 2020, 20, 235-241.	1.7	7
5	Short-Term At-the-Money Asymptotics under Stochastic Volatility Models. <i>SIAM Journal on Financial Mathematics</i> , 2019, 10, 491-511.	1.3	31
6	RATIONAL APPROXIMATION OF THE ROUGH HESTON SOLUTION. <i>International Journal of Theoretical and Applied Finance</i> , 2019, 22, 1950010.	0.5	25
7	Volatility is rough. <i>Quantitative Finance</i> , 2018, 18, 933-949.	1.7	399
8	TIGHTER BOUNDS FOR IMPLIED VOLATILITY. <i>International Journal of Theoretical and Applied Finance</i> , 2017, 20, 1750035.	0.5	6
9	Pricing under rough volatility. <i>Quantitative Finance</i> , 2016, 16, 887-904.	1.7	265
10	Arbitrage-free SVI volatility surfaces. <i>Quantitative Finance</i> , 2014, 14, 59-71.	1.7	145
11	Fast Ninomiya-Victoir calibration of the double-mean-reverting model. <i>Quantitative Finance</i> , 2013, 13, 1813-1829.	1.7	36
12	THE HEAT-KERNEL MOST-LIKELY-PATH APPROXIMATION. <i>International Journal of Theoretical and Applied Finance</i> , 2012, 15, 1250001.	0.5	25
13	OPTIMAL TRADE EXECUTION UNDER GEOMETRIC BROWNIAN MOTION IN THE ALMGREN AND CHRISS FRAMEWORK. , 2012, , 373-388.		13
14	THE HEAT-KERNEL MOST-LIKELY-PATH APPROXIMATION. , 2012, , 389-406.		2
15	TRANSIENT LINEAR PRICE IMPACT AND FREDHOLM INTEGRAL EQUATIONS. <i>Mathematical Finance</i> , 2012, 22, 445-474.	1.8	134
16	Convergence of Heston to SVI. <i>Quantitative Finance</i> , 2011, 11, 1129-1132.	1.7	55
17	OPTIMAL TRADE EXECUTION UNDER GEOMETRIC BROWNIAN MOTION IN THE ALMGREN AND CHRISS FRAMEWORK. <i>International Journal of Theoretical and Applied Finance</i> , 2011, 14, 353-368.	0.5	147
18	A rough SABR formula. <i>SSRN Electronic Journal</i> , 0, , .	0.4	1